



MWPF Default Portfolio

31 July 2023

Fund Information

Inception Date

January 2001

Target Benchmark

CPI+4.5%

Fund Size

R35,019,634,711.35

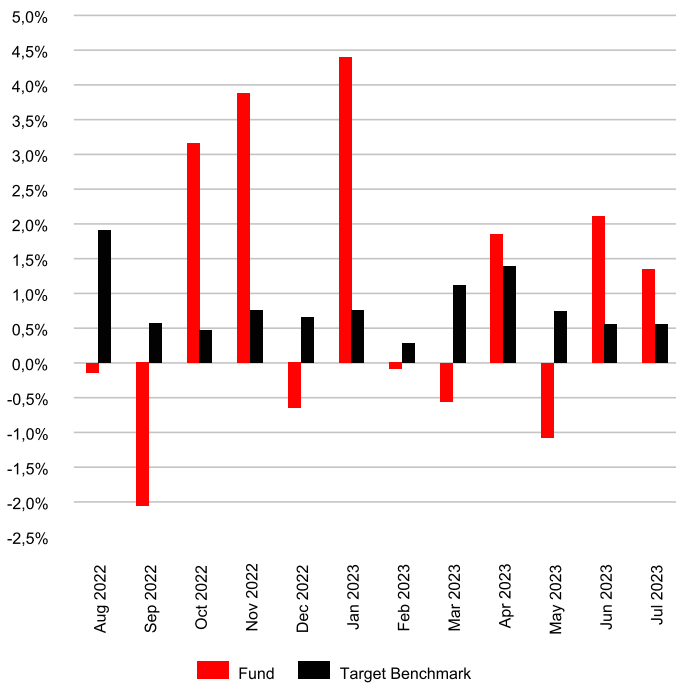
Number of Months

271

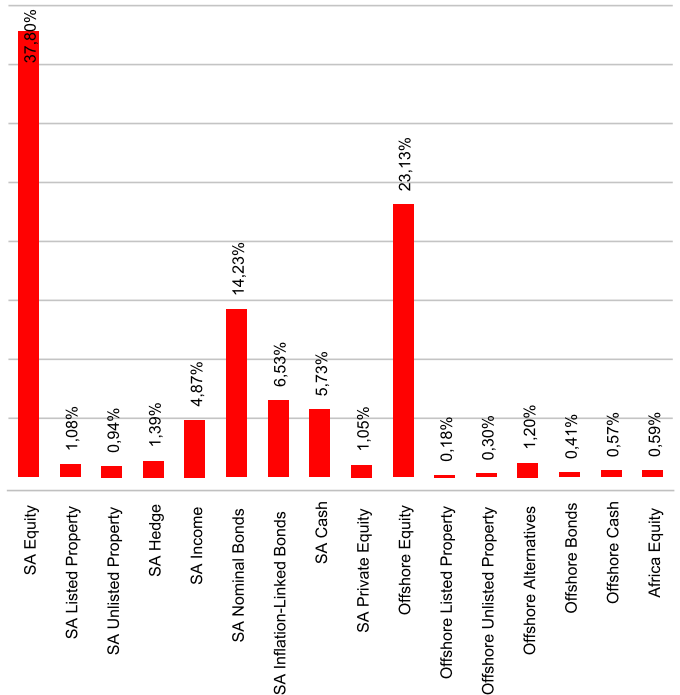
Risk Profile



Performance Summary



Asset Allocation



Performance Analysis

	Fund	Target Benchmark
1 Month	1.35%	0.56%
3 Months	2.38%	1.86%
6 Months	3.60%	4.68%
YTD	8.15%	5.43%
1 Year	12.62%	9.87%
3 Years (annualised)	11.89%	10.38%
5 Years (annualised)	8.62%	9.36%
7 Years (annualised)	8.49%	9.35%
10 Years (annualised)	10.08%	9.66%
Inception (annualised)	12.79%	10.01%
Inception (cumulative)	1415.51%	820.08%
Highest Rolling 1 Year Return	29.35%	18.29%
Lowest Rolling 1 Year Return	-3.31%	4.61%

Risk Analysis

	Fund	Target Benchmark
Volatility (annualised)	5.06%	1.59%
% Positive Months	77.49%	98.15%
% Negative Months	22.51%	1.85%
Best Month	6.45%	2.32%
Worst Month	-6.26%	-0.57%
Average Negative Months	-0.94%	-0.31%
Maximum Drawdown	-7.37%	-0.57%
Tracking Error	8.02%	-
Sharpe Ratio	0.12	-